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2026 Midwest Econometrics Group Annual Meeting



An aerial view of downtown Cincinnati, not far from the campus of the University of Cincinnati.

The Economics Department in the Carl H. Lindner College of Business is excited to host the 34th annual meeting of the **Midwest Econometrics Group (MEG 2026)**, a two-day event focused on econometric theory, methods and empirical applications.

MEG 2026 will take place Friday, October 9 and Saturday, October 10, 2026 at the Graduate Hotel (located on UC's campus). Lodging is available (see below).

The meeting brings together 170 accepted papers across 34 parallel sessions, a pre-conference mentoring workshop for junior economists, the inaugural MEG lecture, and a keynote address

The opening lecture will be delivered by **Jeffrey Wooldridge**, Walter Adams Distinguished Faculty Fellow in Economics and University Distinguished Professor from Michigan State University's department of economics.

The keynote speaker for the Friday night dinner is **Beth Munnich** of the University of Louisville, who is also a faculty affiliate with the Lab for Economic Opportunities at the University of Notre Dame.

Explore Cincinnati

- Explore the [BLINK \(https://www.blinkcincinnati.com/\)](https://www.blinkcincinnati.com/) immersive laser light art festival happening every night after conference activities. Take an Uber 2.6 miles to Music Hall to start.

**2026
Midwest
Econometrics**

- Try Cincinnati-style chili at [Skyline Chili \(https://skylinechili.com/\)](https://skylinechili.com/). The nearest location is 0.8 miles from the hotel on historic Ludlow Avenue.
- Taste [Greater's \(http://www.graeters.com\)](http://www.graeters.com) ice cream, Specialty Food Association Hall of Fame winner. Try the black raspberry chip! The nearest location is 0.9 miles from the hotel on Ludlow Avenue.
- See the University of Cincinnati's award-winning West campus architecture.
- See USA Today's [third-ranked Best Zoo \(http://www.cincinnati.ohio.com\)](http://www.cincinnati.ohio.com) and top-ranked botanical garden in the nation — located less than a mile from the hotel.

Faculty

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Meeting Schedule

Finance

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Room Key: A — Alice; B — Leonard Baehr; C — Corn Hole; D — Joseph Strauss; E — Beast Amphitheater; F — Fountain Square. Registration desk and breaks: East Break Area. Mentoring workshop meals: Neil Armstrong Board Room

Management

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Thursday, October 8

- 6-8:30 p.m., Neil Armstrong Board Room: Pre-conference networking dinner for mentoring workshop participants (*by invitation only*).

Marketing

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Friday, October 9

- 7 a.m.-5 p.m., Graduate Hotel — Registration
- 7:15-8:05 a.m.: Neil Armstrong Board Room — *Mentoring workshop breakfast and welcome by MEG Coordinator Yoosoon Chang*

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8:05–9:10 a.m. — Beast Amphitheater — Mentoring Session I: Econometric Methods and Forecasting — Chair: Marcelle Chauvet



- 8:05 a.m. — Time-Varying Variable Selection for Macroeconomic Forecasting: A Bayesian Regression Tree Approach — Mentee Stephen Chu, University of Notre Dame; Mentor Liang Hu, Wayne State University
- 8:25 a.m. — Risk-Optimal Curvature Selection for Finite-Sample Cressie-Read Moment Estimation — Mentee Jieun Lee, Emory University; Mentor Bertille Antoine, Simon Fraser University
- 8:45 a.m. — Prior Selection for VAR Forecasts — Mentee Nayoung Lee, Indiana University Bloomington; Mentor Marcelle Chauvet, University of California Riverside
- 9:10-9:25 a.m., Graduate Hotel — *Break*

Expand

Collapse

9:25–10:30 a.m. — Beast Amphitheater — Mentoring Session II: Macroeconomic Shocks and Financial Outcomes — Chair: Victoria L. Prowse



- 9:25 a.m. — Forecasting U.S. Bank Credit Risk with Macroeconomic Latent Factors: Evidence from the Global Financial Crisis and COVID-19 — Mentee Ruixuan Zhang, Auburn University; Mentor Irina Panovska, University of Texas at Dallas
- 9:45 a.m. — Measuring the Effects of Fiscal Policy Shocks on U.S. Output in a Markov-Switching Bayesian VAR — Mentee Kenneth Rich, University of Mississippi; Mentor Tatjana Dahlhaus, Bank of Canada
- 10:05 a.m. — Distributional Decomposition of Consumption Inequality Change During COVID-19 — Mentee Utkarsh Anand, Washington State University; Mentor Victoria L. Prowse, Purdue University

- 10:30-10:45 a.m., Graduate Hotel — *Break*

Expand

Collapse

10:45–11:50 a.m. — Beast Amphitheater — Mentoring Session III: Applied Econometrics, Health and Social Policy — Chair: Alyssa Carlson

- 10:45 a.m. — Misplaced at Home? A Partial Observability Approach to Foster Care Placement Decisions — Mentee Suchetana Das, Southern Methodist University; Mentor Ruli Xiao, Indiana University
- 11:05 a.m. — Does Consumption of Internet Pornography Trigger Violence? — Mentee Hamida Mubasshera, Temple University; Mentor Suqin Ge, Virginia Tech
- 11:25 a.m. — Telehealth for Mental Health: Lowering Barriers to Care or Lowering the Bar? — Mentee Namgyoon Oh, University of Illinois Urbana-Champaign; Mentor Alyssa Carlson, University of Missouri

- 11:50 a.m.-12 p.m., Beast Amphitheater — Mentoring workshop concluding remarks

Regular Conference Begins

- 12-2 p.m., Fountain Square — *Welcome by Yoosoon Chang, inaugural MEG lecture by Jeff Wooldridge, and conference lunch*

Expand

Collapse

2:10–3:50 p.m., Rooms A–F — Parallel Session Block 1

1A: Causal Inference with Networks and Interference — Alice Room — Chair: Long Hong

- 2:10 p.m. — #50 — Nonparametric Estimation of Treatment Effects with Endogenous Peers — Haoran Pan, Boston University
- 2:30 p.m. — #82 — Sharp Closed-Form Bounds for Interference Contamination in Linear ATT Designs — Joao Alipio-Correa, University of Pittsburgh
- 2:50 p.m. — #208 — Mediated Interference — Meng Hsuan Hsieh, University of Michigan

- 3:10 p.m. — #178 — Design-Based Identification of Endogenous Network Effects in Randomized Experiments — Kensuke Sakamoto, McGill University
- 3:30 p.m. — #158 — Estimation and Inference in a Peer Effects Model under Heteroskedasticity — Long Hong, Arizona State University

1B: Monetary, Fiscal, and Inflation Dynamics — Leonard Baehr Room — Chair: Sebastian Laumer

- 2:10 p.m. — #28 — Estimated Output Gap in a Wage-Inflation Expectations Model — Irina Panovska, University of Texas at Dallas
- 2:30 p.m. — #154 — Improving Limited Influence Core Inflation Estimators via Debiasing in Real Time — Randal Verbrugge, Federal Reserve Bank of Cleveland
- 2:50 p.m. — #190 — Inflation in a Dollarized Economy: The Role of Fiscal Policy — Maria Teresa Gonzalez Perez, Banco de España
- 3:10 p.m. — Measuring the Effects of Fiscal Policy Shocks on U.S. Output in a Markov-Switching Bayesian VAR — Kenneth Rich, University of Mississippi
- 3:30 p.m. — #222 — Signaling Processing Monetary Policy Surprises — Policy, Information, and News in High-Frequency Data — Sebastian Laumer, University of Richmond

1C: Statistical Decisions under Model Uncertainty — Corn Hole Room — Chair: Jeff Mills

- 2:10 p.m. — #23 — Informativeness under Model Uncertainty: Shadow Prices and Ridge Penalties — Jieun Lee, Emory University
- 2:30 p.m. — #38 — A Model Confidence Set for Learner Selection in Generic Machine Learning — Pierce Plucker, Oklahoma State University
- 2:50 p.m. — #181 — Uncertainty in Compound Decisions — Andreas Petrou-Zeniou, Massachusetts Institute of Technology
- 3:10 p.m. — #193 — Asymptotic Analysis of Point Decisions with General Loss Functions — Han Xu, Texas A&M University
- 3:30 p.m. — #214 — Posterior Density Ratios for Precise Bayesian Hypothesis Testing: A Decision-Theoretic Alternative to Bayes Factors — Jeff Mills, University of Cincinnati

1D: Auctions, Demand, and Market Design — Joseph Strauss Room — Chair: Zachary Zhang

- 2:10 p.m. — #101 — Counterfactual Revenues in Ascending Auctions: Estimation and Inference — Federico Zincenko, University of Nebraska–Lincoln
- 2:30 p.m. — #173 — Matching-Based Split Auctions in Public Procurement: Evidence from India's Drug Procurement — Akriti Dureja, University of Wisconsin–Madison
- 2:50 p.m. — #53 — Structural Analysis of Posted-Price Selling in Online Markets: A Nonparametric Approach — Jun Zhao, York University
- 3:10 p.m. — #58 — Vertical Integration in a Consumer Packaged Goods Industry: Impacts on Product Variety, Prices, and Consumer Welfare — Justice Enyetornye, University of Kentucky
- 3:30 p.m. — #129 — Demand Estimation with a Misrecorded Binary Variable: A Partial-Identification Approach — Zachary Zhang, University of Wisconsin–Madison

1E: Healthcare, Housing, and Social Policy — Beast Amphitheater — Chair:

Bo Hu

- 2:10 p.m. — #95 — The Role of Racial Concordance in Doctor Referral Decisions — Yuki Ito, Indiana University
- 2:30 p.m. — #48 — Inequality and Housing-Led Boom-Bust Cycles — Kuhelika De, Butler University
- 2:50 p.m. — #172 — It Adds Up: The Cumulative Impact of Police Deployments — Alejandro Abarca, Texas Tech University
- 3:10 — Telehealth for Mental Health — Namgyoon Oh, University of Illinois Urbana-Champaign
- 3:30 p.m. — #122 — Is There a Poverty Trap in the United States? — Bo Hu, Indiana University

1F: Staggered Adoption, Synthetic Controls, and Applied Causal Designs — Fountain Square Room — Chair: Sanchari Choudhury

- 2:10 p.m. — #221 — Efficient Estimation and Pretrend Testing for Staggered Difference-in-Differences Designs: A GMM Approach — Jingyue Cui, Michigan State University
- 2:30 p.m. — #211 — An L-infinity Norm Counterfactual and Synthetic Control Approach — Le Wang, Virginia Tech
- 2:50 p.m. — #113 — Sensitivity to Misspecification of Linear Projection Based Control Functions — Alyssa Carlson, University of Missouri
- 3:10 p.m. — #102 — State Subsidy for Data Centers: Impact on Employment and Net Firm in the USA — Vijay Prakash, University of Delaware
- 3:30 p.m. — #175 — Divided State Governments and Income Inequality in the U.S.: A Causal Analysis — Sanchari Choudhury, Midwestern State University

- 3:50-4:10 p.m., East Break Area — *Coffee Break*

Expand

Collapse

4:10–5:50 p.m. — Rooms A–F — Parallel Session Block 2



2A: Network Formation, Games, and Sampling — Alice Room — Chair: Erhao Xie

- 4:10 p.m. — #11 — Recovering Latent Heterogeneity in Network Formation Using Triads — Shuo Qi, William & Mary
- 4:30 p.m. — #69 — Specification Testing in Conditional Moment Models with Time-Varying Parameters — Bertille Antoine, Simon Fraser University
- 4:50 p.m. — #139 — Partial Sampling for Network Centrality — Yang Xu, University of Oxford
- 5:10 p.m. — #119 — Learning Linear-Quadratic Network Games via Inverse Optimization — Emerson Melo, Indiana University
- 5:30 p.m. — #41 — A Cognitive Hierarchy Model of Social Interactions — Erhao Xie, Bank of Canada

2B: Climate Risk, Weather, and Environmental Spillovers — Leonard Baehr Room — Chair: Marcelle Chauvet

- 4:10 p.m. — #60 — Bivariate Weather Extremes and the US Economy — Tatjana Dahlhaus, Bank of Canada
- 4:30 p.m. — #81 — Temperature Fluctuations and Economic Conditions: Evidence from Weekly U.S. Data — Kimberly Berg, Miami University
- 4:50 p.m. — #131 — Spillover or Homegrown? Nonparametric Analysis of East Asia's Cross-Border Air Pollution and Its Sources from Recent Data — Yong Ju Lee, Ashland University
- 5:10 p.m. — #206 — Physical Climate Shocks and Macroeconomic Asymmetry: A Two-Country E-DSGE Model — Daniel Kebede, Colgate University
- 5:30 p.m. — #228 — Climate Risk and Financial Spillovers in Europe — Marcelle Chauvet, University of California Riverside

2C: Finite-Sample Estimation, Measurement, and Decomposition — Corn Hole Room — Chair: Robert de Jong

- 4:10 p.m. — #155 — Contamination, Bias, and Correction in Text-Based Measurement — Daisoon Kim, North Carolina State University
- 4:30 p.m. — #213 — Targeted Feasible Generalized Least Squares — Saraswata Chaudhuri, McGill University
- 4:50 p.m. — #210 — A Neighborhood-Based Local Decomposition of Group Differences — Simon Rudkin, University of Manchester
- 5:10 p.m. — Risk-Optimal Curvature Selection for Finite-Sample Cressie-Read Moment Estimation — Jieun Lee, Emory University
- 5:30 p.m. — #120 — Exact Calculation of the Ordinary Least Squares Estimator — Robert de Jong, Ohio State University

2D: Housing Markets, Rents, and Urban Change — Joseph Strauss Room — Chair: Eunjee Kwon

- 4:10 p.m. — #84 — Valuing Neighborhood Amenities with Continuous Spatial Difference-in-Differences — Sean McCulloch, Brown University
- 4:30 p.m. — #140 — When Do Households Adjust Consumption to Housing Wealth Shocks? Understanding the Joint Transmission of Income and Wealth Changes — Youn Seol, Kyungpook National University
- 4:50 p.m. — Keeping the House in the Family: Non-Market Transfers and the Supply of American Homes — Saani Rawat, Marquette University
- 5:10 p.m. — #56 — Misplaced at Home? — Suchetana Das, Southern Methodist University
- 5:30 p.m. — #188 — From Walk-Ins to Log-Ins: Commercial Reshuffling and Retail Rent Decline — Eunjee Kwon, University of Cincinnati

2E: Macroeconomic Forecasting and Model Selection — Beast Amphitheater — Chair: Tatsuma Wada

- 4:10 p.m. — #54 — New Combination Forecasts for Cointegrated Time Series — Mohitosh Kejriwal, Purdue University
- 4:30 p.m. — #12 — The Output Gap: Method Choice, Data Revisions, and Predictive Performance — Labesh Kumar, University of Wisconsin-Milwaukee
- 4:50 p.m. — #209 — Tensor Forecast Combinations — Tianyan Tu, University of California, Riverside
- 5:10 p.m. — Sufficient Dimension Reduction for High-Dimensional Multivariate Time Series — S. Yaser Samadi, Southern Illinois University,

Carbondale

- 5:30 p.m. — #106 — Forecasting Structural Change Models Using Band Spectral Regression — Tatsuma Wada, Keio University

2F: Difference-in-Differences and Event-Study Designs — Fountain Square Room — Chair: Nicholas Brown

- 4:10 p.m. — #22 — Event-Study Designs for Discrete Outcomes under Transition Independence — Young Ahn, University of Pennsylvania
 - 4:30 p.m. — #14 — Rolling Difference-in-Differences with Reversible Treatment Paths and Moderating Effects — Soo Jeong Lee, Southern Illinois University Carbondale
 - 4:50 p.m. — #55 — Beyond Parallel Trends: An Identification-Strategy-Robust Approach to Causal Inference with Panel Data — Derek Dyal, University of Georgia
 - 5:10 p.m. — #72 — Model-Based Interpretation of Pretrend Tests in Difference-in-Differences — Doosoo Kim, Toronto Metropolitan University
 - 5:30 p.m. — #112 — An Averaging Alternative to Pre-Trend Testing — Nicholas Brown, Florida State University
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- 6–7 p.m., Fountain Square Room — Keynote address — When Identification Meets Implementation: What Healthcare Teaches Us About Applied Econometrics — Beth Munnich, faculty affiliate with the Lab for Economic Opportunities at the University of Notre Dame
 - 7–8 p.m., Fountain Square Room — Conference dinner and 2027 host announcement

Saturday, October 10

- 7-8:30 a.m., Fountain Square Room — *Conference breakfast sponsored by McGraw-Hill Publishers*

Expand

Collapse

8:30–10:10 a.m. — Rooms A–E — Parallel Session Block 3



3A: Labor Markets, Technology, and Inequality — Alice Room — Chair: Victoria Prowse

- 8:30 a.m. — #111 — Does a High Minimum Wage Insulate or Expose Workers to the Effects of Technological Change? Evidence from U.S. States — Mahesh Dhole, Southern Illinois University Carbondale
- 8:50 a.m. — #59 — The Role of Mass Layoff Size on Earnings and Employment Losses — Nathaniel Pinhas, University of Kentucky
- 9:10 a.m. — #161 — Occupational Artificial Intelligence Exposure and Adult Mental Health in the United States: Evidence from the National Health Interview Survey and the Medical Expenditure Panel Survey — Sakib Sharaf Protik, Virginia Tech
- 9:30 a.m. — Distributional Decomposition of Consumption Inequality Change During COVID-19 — Utkarsh Anand, Washington State University
- 9:50 a.m. — #194 — Compensating for Disadvantage? Family Background and the Returns to Childhood Creative, Cognitive, and Non-Cognitive Skills

3B: Local Projections, VARs, and Impulse Responses — Leonard Baehr

Room — Chair: Hunter Ng

- 8:30 a.m. — #92 — Projected Local Projections — Sean McCrary, Ohio State University
- 8:50 a.m. — #93 — The (Fragile) Geometry of Set Identified Impulse Response Functions — Eva Frieda Janssens, University of Michigan
- 9:10 a.m. — #141 — Scanning for Significance: False Discovery Control for Impulse Responses — Giorgi Nikolaishvili, Wake Forest University
- 9:30 a.m. — #192 — Impulse Response Inference for Matrix Time Series — Ivan Ricardo, Maastricht University
- 9:50 a.m. — #18 — Vine Copula VAR — Hunter Ng, Baruch College, City University of New York

3C: Partial Identification, Selection, and Rank-Based Inference — Corn Hole

Room — Chair: Yujin Kwon

- 8:30 a.m. — #79 — Inference After Double Selection on Ranks — Yehao Gu, The Ohio State University
- 8:50 a.m. — #94 — Identification in Partially Ordered Choice with Unobserved Budgets — Woohun Son, The Ohio State University
- 9:10 a.m. — #117 — Partial Identification with Auxiliary Moment Restrictions — Behrooz Moosavi Ramezanzadeh, University of Pittsburgh
- 9:30 a.m. — #150 — Nonparametric Sample Selection Models with Endogenous Regressors — Deniz Ozabaci, University of New Hampshire
- 9:50 a.m. — #196 — Partial Identification in Models with Selectivity: Application to Texas Direct — Yujin Kwon, University of Texas at Austin

3D: Policy Learning and Dynamic Treatment Effects — Joseph Strauss Room

— Chair: Thomas Cunningham

- 8:30 a.m. — #67 — Difference-in-Differences for Policy Learning — Toru Kitagawa, Brown University
- 8:50 a.m. — #91 — Identification Under Universal Policy Exposure — Vedant Vohra, UC San Diego
- 9:10 a.m. — #105 — Policy Learning with Network-Shaping Treatments — Zhenxiao Chen, University of Pennsylvania
- 9:30 a.m. — #127 — Dynamic Treatment Effects and Dynamic Selection with Time-Varying Instruments — Joshua Shea, University of Illinois at Urbana-Champaign
- 9:50 a.m. — #217 — Doubly Robust Nonlinear Difference-in-Differences — Thomas Cunningham, Michigan State University

3E: Energy, Currency, and Financial Volatility — Beast Amphitheater —

Chair: Nikhil Patel

- 8:30 a.m. — #52 — Renewable and Non-Renewable Energy ETFs Volatility: The Role of Climate Change Risk — Oluwafemi Ogunjemilua, University of Missouri
- 8:50 a.m. — #62 — Does Oil Price Volatility Delay Natural Gas Infrastructure Investment? Evidence from 1997–2025 — Sofia Baker, University of Missouri

- 9:10 a.m. — #77 — When Oil Markets Become Volatile: Evidence from U.S. Bilateral Oil Trade — Han Tran, Wayne State University
- 9:30 a.m. — #146 — Volatility Spillover Across Crude Oil Benchmarks — Liang Hu, Wayne State University
- 9:50 a.m. — #88 — Financial Shocks in Currency Markets: Evidence from UIP Premia — Nikhil Patel, International Monetary Fund

- 10:10–10:30 a.m., East Break Area — *Coffee Break*

Expand

Collapse

10:30 a.m.–12:10 p.m. — Rooms A–E — Parallel Session Block 4 >

4A: Development, Culture, and Household Behavior — Alice Room — Chair: Juan Yamin

- 10:30 a.m. — #21 — People from Historically Rice-Farming Cultures Perform Better on Exams — Suqin Ge, Virginia Tech
- 10:50 a.m. — #26 — Do Households Spend to Be Seen? Ceremonial Visibility and Political Connections in India — Pallabi Chakraborty, Indian Institute of Management Amritsar
- 11:10 a.m. — #65 — Farm Losses, Consumption Gains: The Uneven Effects of Gold Mining on Ghana's Cocoa Farmers — Joseph Eshun, University of Hawaii at Manoa
- 11:30 a.m. — Does Consumption of Internet Pornography Trigger Violence? — Hamida Mubasshera, Temple University
- 11:50 a.m. — #103 — Poverty Targeting with Imperfect Information — Juan Yamin, Brown University

4B: Macroeconomic Uncertainty, Expectations, and Shock Propagation — Leonard Baehr Room — Chair: Sara Katanchian

- 10:30 a.m. — #167 — Identification of Uncertainty Shocks using Higher-Order Moments — Priyadarshini Chatterjee, Texas A&M University College Station
- 10:50 a.m. — #169 — The Roots of Economic Uncertainty: Common Factors and the Effects of Shocks — Celia Schurman, University of Notre Dame
- 11:10 a.m. — #114 — Predictive Information in Disaggregated Foreign Economic Growth about US Exports — Arabinda Basistha, West Virginia University
- 11:30 a.m. — #202 — Permanent and Transitory Shocks to the Expected Inflation Term Structure — Fabio Gomez-Rodriguez, Lehigh University
- 11:50 a.m. — #164 — The Geography of Consumption: Local Responses to National Shocks — Sara Katanchian, University of Cincinnati

4C: Panel Heterogeneity and Common Shocks — Corn Hole Room — Chair: Pei Yu

- 10:30 a.m. — #40 — Conditional FDAC in Short Panels: Forest Localization and Partial Identification — Khatai Aliyev, Indiana University Bloomington
- 10:50 a.m. — #71 — Spillovers under Common Shocks in Panel Data: Estimation and Inference — Qiyang Yu, University of Rochester

- 11:10 a.m. — #142 — Type Heterogeneous Effects in Panel Data Models — Jorge Rivero, Rensselaer Polytechnic Institute
- 11:30 a.m. — #145 — Estimation and Testing in Functional-Coefficient Panel Model with State-Varying Factor Loadings — Jimin Shin, The University of Kansas
- 11:50 a.m. — #148 — Estimation of Random-Coefficient Dynamic Panel Data Models with a Fixed T — Pei Yu, Rice University

4D: Regression Discontinuity, Instruments, and Robust Identification — Joseph Strauss Room — Chair: David Brasington

- 10:30 a.m. — #85 — Global Testing in Multivariate Regression Discontinuity Designs — Artem Samiahulin, University of Illinois at Urbana-Champaign
- 10:50 a.m. — #89 — Sensitivity Analysis in Sharp Regression Discontinuity Designs — Beomsu Kim, Sogang University
- 11:10 a.m. — #219 — Generated Instruments with Validation Data — Xinran Liu, University of California, Riverside
- 11:30 a.m. — #230 — Judge IV Designs with Multiple Treatments and Instruments — Myunghyun Song, Columbia University
- 11:50 a.m. — #39 — Dynamic Regression Discontinuity with Doubly Robust Scores — David Brasington, University of Cincinnati

4E: Specification Testing and Robust Inference — Beast Amphitheater — Chair: Yanping Chen

- 10:30 a.m. — #19 — Projection-Based Corrections for Consistent Specification Tests — Ivan Korolev, Binghamton University
- 10:50 a.m. — #110 — Specification Test for Spillover Structure — Hyunseok Jung, University of Arkansas
- 11:10 a.m. — #13 — A Grid-Rate Condition for Valid Uniform Inference — Emmanuel Tsyawo, Culverhouse College of Business, University of Alabama
- 11:30 a.m. — #37 — Endogenous Heteroskedasticity in Linear Models — Antonio Galvao, Michigan State University
- 11:50 a.m. — #134 — Robust Variance Estimation in Linear Regression: A Projection-Geometry Perspective — Yanping Chen, Indiana University Bloomington

- 12:10–1:10 p.m., Fountain Square Room — *Conference Lunch*

Expand

Collapse

1:10–2:50 p.m. — Rooms A–F — Parallel Session Block 5



5A: Distributional and Quantile Econometrics — Alice Room — Chair: Qiankun Zhou

- 1:10 p.m. — #9 — IV Regression with Distribution-Valued Outcomes — David Van Dijke, University of Virginia
- 1:30 p.m. — #63 — Maximum Entropy Approaches to Expectile Regression for Multinomial Response Data — Collin Philipps, University of North Alabama

- 1:50 p.m. — #87 — Distributional Weak σ -Convergence and Quantile Treatment Effects — Abhishek Pandey, University of Texas at Dallas
- 2:10 p.m. — #90 — Aggregating Treatment Effects across Multiple Outcomes — Chun Pong Lau, The University of Chicago
- 2:30 p.m. — #5 — Robust Matrix Completion via Quantile-Based Intervals: Inference and Applications to Treatment Effects — Qiankun Zhou, Louisiana State University

5B: Structural Change, Dependence, and Long-Run Prediction — Leonard Baehr Room — Chair: Gary Cornwall

- 1:10 p.m. — #70 — Using Parameter Instability to Test for Structural Exogeneity — John Keating, University of Kansas
- 1:30 p.m. — #49 — Long-Run Prediction Uncertainty with Persistent Heteroskedasticity — Kurt Lunsford, Federal Reserve Bank of Cleveland
- 1:50 p.m. — #100 — Time-Uniform Dependent Central Limit Theory — Spencer Ge, University of Michigan
- 2:10 p.m. — Time Varying Variable Selection for Macroeconomic Forecasting — Stephen Chu, University of Notre Dame
- 2:30 p.m. — #231 — The Seasons They Are A-Changin': A Century of Definitions and a Way Forward — Gary Cornwall, Bureau of Economic Analysis

5C: Dynamic Choice, Games, and Behavioral Identification — Corn Hole Room — Chair: Keh-Kuan Sun

- 1:10 p.m. — #43 — Sufficient Statistics for Markovian Feedback Process and Unobserved Heterogeneity in Dynamic Panel Logit Models — Sukgyu Shin, The Ohio State University
- 1:30 p.m. — #116 — Dynamic Decision-Making under Model Misspecification: A Stochastic Stability Approach — Xinyu Dai, Brown University
- 1:50 p.m. — #157 — Multi-Margin Selection in Leniency Designs — Lonjezo Sithole, University of Michigan
- 2:10 p.m. — #186 — Estimating Dynamic Games with Multiple Equilibria and Unobserved Heterogeneity — Ruli Xiao, Indiana University
- 2:30 p.m. — #205 — Shaded Truth under Consequential Risk: Theory and Identification for Discrete Choice Experiments — Keh-Kuan Sun, Fairfield University

5D: Spatial Markets, Infrastructure, and Institutions — Joseph Strauss Room — Chair: Yihan Guo

- 1:10 p.m. — #99 — Network Multipliers in Gravity Models — Jieun Lee, Emory University
- 1:30 p.m. — #201 — A Dynamic Model of Residential Sorting Using Aggregate Data: Welfare Implications of Urban Fracking — Kyung Tae Cho, Texas A&M University
- 1:50 p.m. — #144 — Examining the Long-Run Relationship between Highways and Economic Growth: Evidence from Indian States — Swarna Parameswaran, Goa Institute of Management
- 2:10 p.m. — #136 — Colonialism, Institutional Trust and Out-Group Bias: Evidence from Morocco — Enel Shirinli, University of South Florida

- 2:30 p.m. — #149 — The Sanctions Paradox: Financial Sanctions, Payment Rails, and Currency Diversification — Evidence from Staggered Difference-in-Differences and Penalized Synthetic Control — Yihan Guo, Nanyang Technological University

5E: Welfare, Preferences, and Policy under Uncertainty — Beast Amphitheater — Chair: Cesar Chavez Padilla

- 1:10 p.m. — #78 — Risk-Averse Welfare Maximization via Marginal Treatment Effects — Jarrod Burgh, Grinnell College
- 1:30 p.m. — #97 — Sensitivity Analysis for Ordinal Outcome Indices — David Kaplan, University of Missouri
- 1:50 p.m. — #147 — Policy Menus under Unresolved Welfare Weights, with an Application to Pluralistic LLM Alignment — Zhiheng You, University of Pennsylvania
- 2:10 p.m. — #143 — Evidence-Based Policy Choice in Macroeconomics — Simone Martinalli, Brown University
- 2:30 p.m. — #224 — Relating Cognitive Skills and Personality Traits to Economic Preferences: Decision-Making under Cognitive Shocks and Guessing — Cesar Chavez Padilla, The University of Chicago

5F: Industry Session I: Applied Artificial Intelligence and Machine Learning — Fountain Square Room — Chair: Yuya Shimizu

- 1:10 p.m. — #33 — Filling the Gaps in Meta-Regressions: Machine Learning in Realistic Heterogeneity Structures — Jonathan Gendron, Xavier University, and Alex Jaimes Sandoval, CU Boulder
- 1:30 p.m. — #46 — Training Neural Networks Embedded in Dynamic Discrete Choice Models — Ecenur Oguz, Kellogg School of Management, Northwestern University
- 1:50 p.m. — #98 — A Nonlinear Target-Factor Model with Attention Mechanism for Mixed-Frequency Data — Ekaterina Seregina, Colby College
- 2:10 p.m. — #191 — Beauty in the AI of the Beholder: Interarea Price and Quality Differences for Housing — Ruchita Coomar, The Federal Reserve Bank of Cleveland
- 2:30 p.m. — #197 — Econometrics with Pre-Trained Embeddings for Unstructured Data — Yuya Shimizu, University of Wisconsin–Madison

- 2:50–3:10 p.m., East Break Area — *Coffee Break*

Expand

Collapse

3:10–4:50 p.m. — Rooms A–F — Parallel Session Block 6



6A: High-Dimensional and Orthogonal Inference — Alice Room — Chair: Sami Abdurahman

- 3:10 p.m. — #31 — Orthogonal Inference for Conditional Z-Estimation without Cross-Fitting: A Distributional Nearest-Neighbor Approach — Jakob Juergens, University of Wisconsin–Madison
- 3:30 p.m. — #74 — High Dimensional Linear IV Estimation & Inference using BRIDGE & Adaptive LASSO — Eleftheria Kelekidou, Northwestern

University

- 3:50 p.m. — #121 — Gaussian Approximation for Maximum Score and Non-Smooth M-Estimators with Multiway Dependence — Ahnaf Rafi, University of Virginia
- 4:10 p.m. — #184 — Debiasing Nonlinear Functionals of Sequential M-Estimands with Generated Regressors — Jangsu Yoon, University of Kentucky
- 4:30 p.m. — #220 — Kolmogorov-Arnold Sieve Networks for High-Dimensional Estimation and Inference — Sami Abdurahman, Toronto Metropolitan University

6B: Advanced Dynamic Models and Forecast Combinations — Leonard Baehr Room — Chair: Dingli Wang

- 3:10 p.m. — #42 — Mean Group and Pooled Mixed-Frequency Estimators of Responses of Low-Frequency Variables to High-Frequency Shocks — Alexander Chudik, Federal Reserve Bank of Dallas
- 3:30 p.m. — #68 — Optimal Estimation in a Multicointegrated System — Igor Kheifets, University of North Carolina at Charlotte
- 3:50 p.m. — #107 — Matrix Autoregression with Spatial Constraints — Robert Daniel, Ohio State University
- 4:10 p.m. — Prior Selection for VAR Forecasts — Nayoung Lee, Indiana University Bloomington
- 4:30 p.m. — #207 — Anchored Tail-Spread Recalibration for Joint VaR-ES Forecasts — Dingli Wang, University of California, Riverside

6C: Dynamic Panels and Spatial Econometrics — Corn Hole Room — Chair: Emma Henry

- 3:10 p.m. — #123 — Dyadic Spatial Dynamic Panel Data Models with Fixed Effects — Yong Bao, Purdue University
- 3:30 p.m. — #156 — Estimating Heterogeneous Teacher Effects with Three-Way Interactive Fixed Effects — Sangmyung Ha, Indiana University
- 3:50 p.m. — #179 — Matrix Exponential Spatial Models with Unknown Weights — Jason Blevins, The Ohio State University
- 4:10 p.m. — #187 — Estimation of Average Partial Effects in Ultra-Short Panel Data When Individual-Specific Slopes Are Not Identified — Christina Maschmann, Lund University
- 4:30 p.m. — #203 — Semiparametric Panel Data Models with Interactive Fixed Effects — Emma Henry, University of Alabama

6D — Firms, Innovation, and Industry Dynamics — Joseph Strauss Room— Chair: Dongchen Zhao

- 3:10 p.m. — #44 — A Unified Approach to Estimating Production Functions: Proxy Variables and Dynamic Panel Data — Jose Miguel Abito, Ohio State University
- 3:30 p.m. — #80 — Persistence and Stability of Industry-Level Return on Capital in a Panel of OECD Countries — Deepankar Basu, University of Massachusetts Amherst
- 3:50 p.m. — #132 — Promoting Innovation: Evidence from R&D Special Zones in South Korea — Hyung-Jin (Jin) Kim, Korea Development Institute
- 4:10 p.m. — #133 — Strategic Sequencing in the Music Industry — R. Andrew Butters, Indiana University

- 4:30 p.m. — #212 — A Structural Anatomy of Corporate Intangible Investment — Dongchen Zhao, University of Cincinnati

6E: Macro-Finance, Credit, and Econometric Methods — Beast Amphitheater — Chair: Yoosoon Chang

- 3:10 p.m. — #86 — Media Coverage and the Cross-Section of Cryptocurrency Returns — Ba Chu, Carleton University
- 3:30 p.m. — #124 — Public Mortgage Credit News and the Changing Architecture of Financial Intermediation — Huachen Li, Kenyon College
- 3:50 p.m. — #118 — Distributional Instruments: Identification and Estimation with Quantile Least Squares — Guy Tchuente, Purdue University
- 4:10 p.m. — #138 — Systematic Delay — Youngmin Choi, Xavier University
- 4:30 p.m. — #153 — The Distribution of Wealth and the Macroeconomy — Yoosoon Chang, Indiana University

6F: Industry Session II: Financial Markets, Housing, and Credit — Fountain Square Room — Chair: Mehmet Saglam — Sponsored by Johnson Investment Institute

- 3:10 p.m. — #130 — Improving Index Funds via Idiosyncratic Returns — Saerom Lee, University of Toledo
- 3:30 p.m. — #177 — Rent Setting for New and Continuing Tenants — Hugh Montag, Bureau of Labor Statistics
- 3:50 p.m. — #198 — Heterogeneous Effects of Economic Policy Uncertainty on Corporate Credit Growth: Evidence from U.S. Firms — Timothy Bianco, Allegheny College
- 4:10 p.m. — Forecasting U.S. Bank Credit Risk with Macroeconomic Latent Factors — Ruixuan Zhang, Auburn University
- 4:30 p.m. — AI-based Automated Trading & Research — Mehmet Saglam, University of Cincinnati

- 4:50–5:10 p.m., Fountain Square — Best Graduate Student Paper Awards and conference close

Call for Papers & Panels

The call for papers is closed.

Registration

Registration is closed.

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Note: The Graduate Hotel is booked for Friday night. If you haven't yet booked a hotel room, you might consider the Hampton Inn & Suites Cincinnati Uptown, which is a less-than-10-minute walk from the Graduate, or a downtown hotel just a 3-mile Uber/Lyft trip away.

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